

## **Hermite Ornstein–Uhlenbeck processes mixed with a Gamma distribution**

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**Abstract.** We construct a long-memory non-Gaussian stochastic process by aggregation, as limit of the empirical mean of identically distributed copies of Ornstein–Uhlenbeck processes with Hermite noise and random coefficients. We also study the asymptotic behavior of the process with respect to its parameter.

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